



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-April-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Future												
	Jun 2013	CACV	Future	5,000	0.0944	0.0994	0.0000	0.0000	0	0.00		
				<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>495 000.00</u>
			Total	5,000					0.00	0.00	5 000.00	495 000.00
Future												
	Jun 2013	CACZ	Future	5,000	47.8563	51.1907	0.0000	0.0000	0	0.00		
				<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>475 000.00</u>
			Total	5,000					0.00	0.00	5 000.00	475 000.00
Future												
	Jun 2013	CADE	Future	100	(5687.2338)	(5215.3357)	0.0000	0.0000	0	0.00		
				<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>200.00</u>	<u>47 000.00</u>
			Total	100					0.00	0.00	200.00	47 000.00
Future												
	Jun 2013	CADF	Future	100	(5683.5685)	(4973.7057)	0.0000	0.0000	0	0.00		
				<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>200.00</u>	<u>61 000.00</u>
			Total	100					0.00	0.00	200.00	61 000.00
Future												
	Jun 2013	CADG	Future	2,500	14.2206	15.5823	0.0000	0.0000	5,000	107,500.00		
				<u>2,500</u>					<u>5,000.00</u>	<u>107,500.00</u>	<u>12 500.00</u>	<u>507 500.00</u>
			Total	2,500					5,000.00	107,500.00	12 500.00	507 500.00
Future												
	Jun 2013	CADH	Future	25,000	296.3827	288.2564	0.0000	0.0000	0	0.00		
				<u>25,000</u>					<u>0.00</u>	<u>0.00</u>	<u>25 000.00</u>	<u>209 925.00</u>
			Total	25,000					0.00	0.00	25 000.00	209 925.00
Future												
	Apr 2013	CADI	Future	45,000	22.7466	25.1988	0.0000	0.0000	0	0.00		

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			45,000					0.00	0.00	45 000.00	1 611 999.00
		Total	45,000					0.00	0.00	45 000.00	1 611 999.00
Future											
	Apr 2013	CADJ	Future	10	883.9606	1225.0374	0.0000	0.0000	0	0.00	
				10					0.00	0.00	10.00
			Total	10				0.00	0.00	10.00	425 000.00
Future											
	Apr 2013	CADK	Future	20,000	25.9010	27.9793	0.0000	0.0000	0	0.00	
				20,000					0.00	0.00	20 000.00
			Total	20,000				0.00	0.00	20 000.00	662 000.00
Future											
	Apr 2013	CADL	Future	20	3531.7159	3743.6648	0.0000	0.0000	0	0.00	
				20					0.00	0.00	20.00
			Total	20				0.00	0.00	20.00	780 000.00
Future											
	Jun 2013	CADM	Future	2,500	107.5597	100.0000	0.0000	0.0000	2,500	278,500.00	
				2,500					2,500.00	278,500.00	2 500.00
			Total	2,500				2,500.00	278,500.00	2 500.00	278 500.00
Future											
	Apr 2013	DAUS	Future	13,036	8.8900	8.9127	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	Future	10,000	8.8924	8.9151	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	Future	36,000	9.0162	9.0397	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	9.2736	9.2992	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	9.2969	9.3226	0.0000	0.0000	0	0.00	
				64,536					0.00	0.00	914 146.00
Option											
	Apr 2013	DAUS	9.20 Put	10,000	311.6954	290.4785	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.92 Call	5,000	46.7549	61.5136	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.02 Call	5,000	20.2758	29.2540	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.08 Call	10,000	11.9699	18.2129	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.15 Call	10,000	6.4122	10.3328	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.16 Put	10,000	273.4641	254.4228	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	8.20 Put	5,800	0.4326	0.4021	0.0000	0.0000	0	0.00	
	Apr 2013	DAUS	9.51 Call	5,800	1.6954	2.3407	0.0000	0.0000	0	0.00	
	May 2013	DAUS	8.20 Put	7,500	4.9820	3.6694	0.0000	0.0000	0	0.00	
	May 2013	DAUS	9.51 Call	7,500	26.0487	28.9859	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	8.20 Put	7,500	12.8504	11.4448	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.51 Call	7,500	61.3350	66.7175	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jul 2013	DAUS	9.20 Put	1,400	362.7834	349.6136	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.80 Call	2,800	62.1620	66.5749	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.20 Put	7,500	23.9314	22.2370	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	9.51 Call	7,500	104.4472	110.9734	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	8.20 Put	7,500	35.3455	33.1245	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	410.4103	396.1278	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.51 Call	7,500	149.1001	155.8805	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	97.4176	102.0261	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	449.9633	434.8018	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	124.6551	129.2404	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.20 Put	7,500	46.4711	43.5254	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.51 Call	7,500	194.1416	201.0109	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	595.2691	578.9459	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	132.6885	136.9998	0.0000	0.0000	0	0.00		
			<u>160,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1 723 890.00</u>	<u>86 792 924.93</u>
	Total		224,536					0.00	0.00	2 638 036.00	8 250 425 332.43
Future											
Jun 2013	ZAAD	Future	14,678	9.4217	9.4264	9.4500	9.4295	530	5,001,340.00		
Sep 2013	ZAAD	Future	8,769	9.4743	9.4790	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	Future	2,222	9.5236	9.5280	0.0000	0.0000	0	0.00		
			<u>25,669</u>					<u>530.00</u>	<u>5,001,340.00</u>	<u>1 805 260.00</u>	<u>13 112 466 056.40</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	14.7828	14.8021	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	35.7309	36.6011	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	322.5557	332.9680	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	51.9516	55.5508	0.0000	0.0000	0	0.00		
			<u>804</u>					<u>0.00</u>	<u>0.00</u>	<u>1 004.00</u>	<u>171 850.00</u>
	Total		26,473					530.00	5,001,340.00	1 806 264.00	13 112 637 906.40
Future											
Jun 2013	ZACA	Future	24	8.8489	8.8390	0.0000	0.0000	0	0.00		
			<u>24</u>					<u>0.00</u>	<u>0.00</u>	<u>25 828.00</u>	<u>192 757 784.20</u>
	Total		24					0.00	0.00	25 828.00	192 757 784.20
Future											
Jun 2013	ZAEU	Future	68,015	11.7661	11.7569	11.7540	11.7350	2,958	34,795,203.50		
Sep 2013	ZAEU	Future	17,674	11.9230	11.9145	11.8895	11.8895	667	7,939,481.50		
Dec 2013	ZAEU	Future	1,440	12.0718	12.0637	0.0000	0.0000	0	0.00		
			<u>87,129</u>					<u>3,625.00</u>	<u>42,734,685.00</u>	<u>3 093 522.00</u>	<u>34 329 261 206.40</u>
Option											
Jun 2013	ZAEU	11.40 Put	28,800	83.0705	85.5874	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	11.70 Call	17,000	258.2815	255.0728	0.0000	0.0000	0	0.00		

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Jun 2013	ZAEU	11.80 Put	600	244.8579	252.0334	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.20 Call	34,000	92.6580	93.9213	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.50 Call	600	49.7373	51.7260	0.0000	0.0000	0	0.00		
Jun 2013	ZAEU	12.75 Call	17,000	30.4444	32.3908	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	223.2012	0.0000	0.0000	0.0000	500	104,500.00		
Sep 2013	ZAEU	12.10 Call	500	330.5219	0.0000	0.0000	0.0000	500	170,500.00		
Sep 2013	ZAEU	12.25 Put	200	608.8190	614.6412	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	253.3721	251.5281	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	152.2740	152.9846	0.0000	0.0000	0	0.00		
			99,600					1,000.00	275,000.00	738 968.00	169 156 575.40
	Total		186,729					4,625.00	43,009,685.00	3 832 490.00	34 498 417 781.80
Future											
Jun 2013	ZAFR	Future	50	9.6460	9.6478	0.0000	0.0000	0	0.00		
Sep 2013	ZAFR	Future	50	9.7808	9.7832	0.0000	0.0000	0	0.00		
			100					0.00	0.00	370 386.00	3 193 072 902.50
	Total		100					0.00	0.00	370 386.00	3 193 072 902.50
Future											
Jun 2013	ZAGB	Future	19,646	13.7900	13.7610	13.7655	13.7655	2,750	37,771,325.00		
Sep 2013	ZAGB	Future	3,609	13.9587	13.9303	13.9300	13.9300	784	10,928,504.00		
Dec 2013	ZAGB	Future	998	14.1190	14.0916	0.0000	0.0000	0	0.00		
			24,253					3,534.00	48,699,829.00	2 587 773.00	32 449 979 110.80
Option											
Jun 2013	ZAGB	12.00 Put	699	8.7581	8.9824	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	13.00 Put	699	39.1168	42.3974	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.65 Put	200	911.1658	941.2727	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	14.80 Call	200	39.7550	40.8540	0.0000	0.0000	0	0.00		
Jun 2013	ZAGB	15.30 Call	200	18.2850	19.1703	0.0000	0.0000	0	0.00		
			1,998					0.00	0.00	391 371.00	126 844 685.05
	Total		26,251					3,534.00	48,699,829.00	2 979 144.00	32 576 823 795.85
Future											
Jun 2013	ZAJY	Future	16,603	0.0901	0.0903	0.0914	0.0900	32	290,993.20		
Sep 2013	ZAJY	Future	1,252	0.0913	0.0915	0.0000	0.0000	0	0.00		
			17,855					32.00	290,993.20	407 521.00	4 172 336 193.60
	Total		17,855					32.00	290,993.20	407 521.00	4 172 336 193.60
Future											
Jun 2013	ZAUM	Future	1,185	8.9595	8.9826	8.9960	8.9940	15	13,493,000.00		
Sep 2013	ZAUM	Future	12	9.0731	9.0970	0.0000	0.0000	0	0.00		
			1,197					15.00	13,493,000.00	34 909.00	28 701 837 120.00
	Total		1,197					15.00	13,493,000.00	36 062.00	28 733 578 331.88

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Future											
Jun 2013	ZAUS	Future	503,965	8.9595	8.9826	9.0050	8.9372	31,795	285,148,793.50		
Sep 2013	ZAUS	Future	59,661	9.0731	9.0970	9.1093	9.0592	1,663	15,109,478.00		
Dec 2013	ZAUS	Future	25,744	9.1797	9.2046	9.2113	9.1755	41	376,589.30		
Mar 2014	ZAUS	Future	1,900	9.2944	9.3202	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	3,220	9.3570	9.3819	0.0000	0.0000	421	3,808,071.30		
			<u>594,490</u>					<u>33,920.00</u>	<u>304,442,932.10</u>	<u>36 877 643.00</u>	<u>300 699 992 467.00</u>
Option											
Jun 2013	ZAUS	8.50 Put	1,000	31.1136	27.9415	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.60 Put	11,000	47.4420	43.3755	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.68 Put	145	66.9137	61.8310	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.70 Put	45,201	72.5628	67.2102	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.75 Put	500	88.1351	82.0789	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.80 Put	1,000	105.8526	99.0611	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	8.85 Put	6,000	125.7886	118.2294	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Call	27,750	158.6591	171.7735	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.00 Put	37,550	199.1591	189.1735	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.10 Call	20,000	123.9881	134.9135	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Call	25,000	109.4837	119.3857	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.15 Put	3,400	299.9837	286.7857	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.18 Call	6,000	101.5903	110.9051	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.20 Call	10,000	96.6420	105.5795	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Call	93,101	85.3009	93.3355	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.25 Put	1,400	375.8009	360.7355	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.28 Call	100	79.1494	86.6773	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.30 Put	300	415.8025	399.9037	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.35 Call	1,000	66.5027	72.9379	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.40 Call	14,300	58.7671	64.5028	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Call	8,500	46.4439	50.9552	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.50 Put	1,000	586.9439	568.3552	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.70 Call	55,300	30.2412	32.9573	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.85 Call	500	22.4423	24.2707	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	9.89 Call	600	20.7995	22.4414	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.00 Call	39,000	16.8865	18.0915	0.0000	0.0000	0	0.00		
Jun 2013	ZAUS	10.25 Call	88,101	10.9162	11.4782	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.70 Put	12,000	141.9822	0.0000	0.0000	0.0000	12,000	1,692,000.00		
Sep 2013	ZAUS	8.75 Put	500	160.5961	152.2105	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	200	274.6260	262.8466	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.20 Call	12,000	266.2280	0.0000	0.0000	0.0000	12,000	3,108,000.00		
Sep 2013	ZAUS	9.30 Put	200	461.1169	445.8758	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	200	206.2687	213.9965	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	120.5800	125.2654	0.0000	0.0000	0	0.00		

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Sep 2013	ZAUS	9.90 Call	200	114.0594	118.5022	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	83.2387	86.5067	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	74.0350	76.9441	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	50.5971	46.7618	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	202.7691	195.5842	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	318.5742	309.2227	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	410.2899	424.1798	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	261.3767	270.7127	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	161.6835	167.1071	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	96.4272	98.9532	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	493.1739	483.7798	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	231.8421	239.9069	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1617.6484	1639.5214	0.0000	0.0000	0	0.00		
				<u>527,848</u>				<u>24,000.00</u>	<u>4,800,000.00</u>	<u>4 915 913.00</u>	<u>1 870 072 517.27</u>
	Total		1,122,338					57,920.00	309,242,932.10	41 793 556.00	302 570 064 984.27

Grand Total	1,710,733					74,156.00	420 123 779.30	59,441,153	452,783,556,560.73
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